Special Session

Bayesian analysis of time series

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Abstract:
Many time series analysis methods start by modeling. These models are never perfect and we have to account for uncertainties. We also always have some prior knowledge on those parameters. The Bayesian approach to analyse such models, to estimate their parameters and to use them for prediction becomes the ideal tool.
This special session focalises on this approach and its applications in different areas and in particular in biological time series where non-stationnarity, outliers, very low observation time, missing values, ...make the problems very difficult.